

ABSTRACT

A computer network and method for electronically trading combinations of derivatives. One preferred method of trading includes providing quotes information to a central server, and determining indicative quotes for combination trades, and providing the non-binding, indicative quotes to market participants (which typically includes subscribers, but may also include market makers). A participant may then submit an e-RFQ, which is a request for a binding quote for the combination of derivatives. Market Makers may then elect to submit a binding quote for the corresponding derivative combination. Market participants may then elect to enter a binding order.

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